

ABSTRACT

A method and a system for evaluating at least one of a risk, safety and efficiency property of a portfolio belonging to a class of one of a probability density and a probability distribution, for a given time frame are provided. The method comprises: obtaining at least one benchmark x_b ; fitting one of a stochastic investment class by obtaining a location parameter a , a scale parameter b and other corresponding shape parameters; and an empirical investment class; determining a mean return value x_m and a standard deviation σ_x ; displaying the portfolio graphically using the return value x_m and the standard deviation σ_x on an investment chart; determining at least one solution to $(x_m - x_b) = [(E_S - x_b) \cdot \alpha] + [(E_P - x_b) \cdot \gamma]$, for the portfolio using properties of the class; graphically illustrating at least one component of the expression, in the form of a topographical map on the investment chart using said benchmark x_b .